

State of California
Pooled Money Investment Account
Market Valuation
2/28/2013

Carrying Cost Plus			
Description	Accrued Interest Purch.	Fair Value	Accrued Interest
United States Treasury:			
Bills	\$ 21,364,321,394.72	\$ 21,383,434,100.00	NA
Notes	\$ 15,231,781,609.50	\$ 15,272,690,500.00	\$ 20,404,400.50
Federal Agency:			
SBA	\$ 531,624,405.41	\$ 531,729,410.70	\$ 539,362.58
MBS-REMICs	\$ 230,012,064.39	\$ 249,375,135.18	\$ 1,099,604.33
Debentures	\$ 1,000,310,087.04	\$ 1,000,948,000.00	\$ 1,491,778.00
Debentures FR	\$ -	\$ -	\$ -
Discount Notes	\$ 5,393,961,583.34	\$ 5,398,026,000.00	NA
GNMA	\$ 2,203.34	\$ 2,222.19	\$ 22.57
IBRD Debenture	\$ 399,961,857.92	\$ 400,820,000.00	\$ 416,668.00
IBRD Deb FR	\$ -	\$ -	
CDs and YCDs FR	\$ 400,000,000.00	\$ 400,000,000.00	\$ 96,927.77
Bank Notes	\$ -	\$ -	\$ -
CDs and YCDs	\$ 5,750,002,164.56	\$ 5,748,394,211.65	\$ 1,313,527.78
Commercial Paper	\$ 2,849,419,638.92	\$ 2,849,524,763.88	NA
Corporate:			
Bonds FR	\$ -	\$ -	\$ -
Bonds	\$ -	\$ -	\$ -
Repurchase Agreements	\$ -	\$ -	\$ -
Reverse Repurchase	\$ -	\$ -	\$ -
Time Deposits	\$ 4,242,640,000.00	\$ 4,242,640,000.00	NA
AB 55 & GF Loans	\$ 1,636,124,016.23	\$ 1,636,124,016.23	NA
TOTAL	\$ 59,030,161,025.37	\$ 59,113,708,359.83	\$ 25,362,291.53

Fair Value Including Accrued Interest	\$	59,139,070,651.36
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Repurchase Agreements, Time Deposits, AB 55 & General Fund loans, and Reverse Repurchase agreements are carried at portfolio book value (carrying cost).